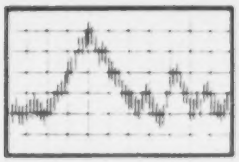
A5040-6



INTERNATIONAL OPEN INTEREST REPORT

JUNE 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	JUNE 1991	JUNE 1992
Belgian Government Bonds		700
Stock Options		5,428
BELFOX		**6,128**
Gold Options on Actuals	455,899	380,083
US Denominated Live Cattle	29	662
US$ d. arabica Coffee	387	1,912
US$ d. arabica Coffee Opt.		5
US$ d. robusta Coffee		121
US$ Denominated Cotton	38	
US$ Denominated Calf Futures		188
Interest Rate		149,788
Bovespa Stock Index	15,485	11,345
U.S. Dollar Futures	32,704	115,707
U.S. Dollar Opt. on Actuals		
BM&F, Brazil	**504,542**	**659,811**
DAX	24,967	39,411
BUND	9,420	36,444
Medium Term Notional Bond (BOBL)		19,583
DAX Options		550,639
BUND Options		27,260
Option on DAX Future		8,464
DTB, Germany	**34,387**	**681,801**
Gold Options	15,546	11,028
Dollar/Guilder Options	29,217	36,611
Pound/Sterling/Guilder Options	256	
Dutch Gov't Bond Options	61,057	19,626
EOE Stock Index Options	107,299	136,085
Eurotop 100	456	166
Major Market Index Options	54,824	116,474
Dutch Top 5 Index	13,022	15,343
EUROPEAN OPTIONS EXCHANGE	**281,677**	**335,333**
EOE Stock Index (FTI)	11,484	9,146
Dutch Top 5 Index (FT5)	537	994
Eurotop 100 Index (FET)	3	20
Deliverable Bond (FTO)	1,041	773
US Dollar/Guilder (FUS)		670
FINANCIAL FUT. MKT. AMSTERDAM	**13,065**	**11,603**

OPEN INTEREST	JUNE 1991	JUNE 1992
Danish Government Bond 9% 1995		3,412
Danish Government Bond 9% 2000	4,518	7,798
9% 2006 Mortgage Bonds	2,081	542
9% 2022 Mortgage Bonds		300
KFX Stock Index	2,781	5,887
Danish Government Bond 9% 2000 Options	1,422	4,548
KFX Stock Index Options	4,390	8,506
Stock Options	5,235	7,479
GUARANTEE FUND DANISH OPT&FUT	**20,427**	**38,472**
DIBOR	825	1,080
Long Gilt	330	182
Short Gilt	220	135
ISEQ Index Future	9	
IRISH FUTURES & OPTIONS EXCH	**1,384**	**1,397**
Crude Palm Oil	7,063	8,420
Tin	9	17
RBD Palm Olein	0	0
Cocoa	560	2
KUALA LUMPUR COMMODITY EXCH	**7,632**	**8,439**
Financial Times Share Index	31,608	39,118
Three Mth Pound (1/2M)	117,424	192,078
Long Gilt	39,402	62,889
3 Month Ecu	4,199	9,532
Eurodollar	28,372	24,771
US T-Bond	3,788	2,284
Eurotrack 100	71	
Euroswiss	15,291	43,834
Eurolira		15,903
Yen Bond	0	
Euromark	94,499	281,025
Ecu Bond	1,192	0
Italian Government Bond		41,170
German Government Bund	76,600	101,676
German Government Bund Option	134,144	172,539
Italian Government Bond Option		43,280
Eurodollar Option	4,583	5,108
US T-Bond Option	1,468	4,354
Long Gilt Option	25,681	93,209
Short Sterling Options	64,657	127,514
FT-SE 100 Option		168,974
Eurotrack Option		
Equity (individual) Option		562,120
Euromark Options	33,039	128,651
LIFFE, UK	**676,018**	**2,120,029**
High Grade Primary Aluminium	188,967	275,676
Copper - Grade A	157,055	184,339
Standard Lead	15,934	16,501
Primary Nickel	20,515	27,663
Tin	4,712	10,623
Special High Grade Zinc	57,403	99,700
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	**444,586**	**614,502**

OPEN INTEREST	JUNE 1991	JUNE 1992
CAC 40 Stock Index	18,144	23,032
ECU Bond	4,955	13,095
ECU Bond Option	2,450	11,560
Italian Bond		
Italian Bond Option		
Notional Bond	86,512	179,122
National Bond Options	300,351	376,219
3 Month Pibor	39,488	61,229
3 Month Pibor Option	76,731	98,453
Sugar	11,976	14,495
Potatoe	942	622
Coffee	61	8
MATIF, Paris	**541,610**	**777,835**
MIBOR	8,195	25,480
3 Year Notional Bond	8,873	4,103
5 Year Notional Bond	3,484	
10 Year Notional Bond		10,377
Spanish Peseta/US Dollar		184
Spanish Peseta/Deutschemark		140
3 Year Notional Bond Options		2,200
10 Year Notional Bond Options		25,631
MIBOR Options		1,300
MEFF RENTA FIJA, Spain	**20,552**	**69,415**
Livestock		3,851
Livestock Options		5,659
MERFOX, Argentina		**9,510**
CAC 40 Index (Short Term) Options	49,803	59,493
CAC 40 Index (Long Term) Options		130,437
MONEP, Paris	**49,803**	**189,930**
Canadian Gov't Bond Options	1,691	1,691
Bankers Acceptance Futures 3 Months	9,097	9,097
Bankers Acceptance Futures 1 Month		
Canadian Gov't Bond Futures	5,720	5,720
Equity Options		66,978
Opt on Canadian Gov't Bond Fut	1,979	1,979
MONTREAL EXCHANGE	**18,487**	**85,465**
5 Year Government Stock	7,971	6,374
5 Year Government Stock Options	1,355	3,159
10 Year Government Stock	37	
10 Year Government Stock Option		
90 Day Bank Bill	20,680	18,188
90 Day Bank Bill Options	4,498	4,000
New Zealand Dollar	0	0
New Zealand Wool	170	6
Forty Index		26
Forty Index Options		1
NEW ZEALAND FUTURES EXCHANGE	**34,711**	**31,754**

OPEN INTEREST	JUNE 1991	JUNE 1992
Gold	375	2
Eurodollar	39,507	50,077
Deutschemark	263	167
Japanese Yen	350	100
British Pound	88	95
Nikkei Stock Average	9,154	48,841
High Sulphur Fuel Oil	3,276	5,878
Gasoil	149	782
Euroyen	28,618	78,381
Euromark	451	575
Eurodollar Options	392	2,373
Euroyen Options	5,414	7,616
Nikkei Option		19,841
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**88,037**	**214,728**
Swiss Market Index	5,603	11,175
ETOP	184	
3 Month Euro Swiss Franc	6,205	5,362
5 Year Swiss Franc		5,509
Swiss Market Index Option	154,201	193,655
ETOP Option	5,578	
(SOFFEX Open Interest–3rd Fri)		
SOFFEX, Switzerland	**171,771**	**215,701**
OMX (Index) Options	39,169	61,670
Interest Rate Options	3,520	710
GEMx Options	23,550	0
STOCKHOLM OPTIONS EXCHANGE	**66,239**	**62,380**
All Ordinaries Share Price Index	16,037	10,834
Fifty Leaders Share Price Index		20
90 Day Bank Bills	178,728	222,779
3 Year Treasury Bonds	34,406	62,088
10 Year Treasury Bonds	53,312	50,258
Wool (Cash Set)	35	151
Live Cattle (Cash Set)	121	63
All Ordinaries Share Price Index Options	44,843	34,205
Fifty Leaders Share Price Index Options		0
90 Day Bank Bill Options	87,003	124,078
3 Year Treasury Bond Options	4,389	19,920
10 Year Treasury Bond Options	33,591	38,004
SYDNEY FUTURES EXCHANGE	**452,465**	**562,400**
TSE 35 Index	1,670	1,951
TSE 35 Options	7,057	9,428
Silver Options	342	22
TORONTO FUTURES EXCHANGE	**9,069**	**11,401**

OPEN INTEREST	JUNE 1991	JUNE 1992
Wheat	8,022	8,926
Oats	2,160	4,533
Thunder Bay Barley	6,300	5,229
Western Barley	1,110	2,993
Rye	1,077	1,565
Flax Seed	5,397	6,839
Canola/Rape Seed	26,440	26,534
Wheat Options		446
Canola Options		8,999
WINNIPEG COMMODITY EXCHANGE	**50,506**	**66,064**
Red Beans	5,977	6,167
Imported Soybeans	20,212	17,131
***HOKKAIDO GRAIN EXCHANGE**	**26,189**	**23,298**
Hang Seng Index	4,932	10,774
Hang Seng Commerce & Industry Sub–Index		1
Hang Seng Properties Sub–Index		1
Hang Seng Finance Sub–Index		1
Hang Seng Utilities Sub–Index		1
3–Month HIBOR	101	1
Soybeans	506	
Sugar	1,144	10
HONG KONG FUTURES EXCHANGE	**6,683**	**10,789**
Red Beans	6,201	4,952
Imported Soybeans	14,479	19,072
Corn		9,060
***KANMON COMMODITY EXCHANGE**	**20,680**	**33,084**
Red Beans	6,335	5,790
Imported Soybeans	20,945	36,551
***KOBE GRAIN EXCHANGE**	**27,280**	**42,341**
Raw Silk	9,651	7,046
***KOBE RAW SILK EXCHANGE**	**9,651**	**7,046**
Rubber (RSS3)	66,270	41,563
***KOBE RUBBER EXCHANGE**	**66,270**	**41,563**
Dried Cocoon	28,095	18,195
***MAEBASHI DRIED COCOON EXCHANGE**	**28,095**	**18,195**
Red Beans	20,960	35,003
Imported Soybeans	12,360	18,850
***NAGOYA GRAIN & SUGAR EXCHANGE**	**33,320**	**53,853**
Cotton Yarn (40S)	43,199	39,105
Staple Fiber Yarn (Dull)	2,410	713
Wool Yarn	10,476	6,315
***NAGOYA TEXTILE**	**56,085**	**46,133**
Red Beans	82,503	107,707
Imported Soybeans	71,010	94,381
***OSAKA GRAIN EXCHANGE**	**153,513**	**202,088**

OPEN INTEREST	JUNE 1991	JUNE 1992
Nikkei Index Futures	180,749	146,747
Nikkei Index Options	100,824	128,944
***OSAKA SECURITIES EXCHANGE**	**281,573**	**275,691**
Raw Sugar	130,288	76,444
***OSAKA SUGAR EXCHANGE**	**130,288**	**76,444**
Staple Fiber Yarn (Dull)		0
Wool Yarn	28,738	7,891
Cotton Yarn (20S)	26,272	21,007
Cotton Yarn (40S)	27,435	19,810
***OSAKA TEXTILE**	**82,445**	**48,708**
Gold	280,321	247,892
Silver	83,269	13,407
Platinum	370,609	266,939
Rubber	110,291	99,989
Cotton Yarn	93,639	69,797
Woolen Yarn	4,517	755
***TOKYO COMMODITY EXCH INDUSTRY**	**942,646**	**698,779**
American Soybeans	230,394	314,018
Chinese Soybeans	3	0
Red Beans	188,154	215,777
Corn		24,842
American Soybean Options	0	4,747
***TOKYO GRAIN EXCHANGE**	**418,551**	**559,384**
3 Month Euroyen	288,867	333,401
3 Month Eurodollar	40	
U.S. Dollar – Japanese Yen	1,455	2,120
Euroyen Options		29,858
***TOKYO INTL. FINANCIAL FUT EXCH**	**290,362**	**365,379**
Yen Gov't Bond (10 Yr)	136,143	146,993
Yen Gov't Bond (20 Yr)	179	100
US T – Bond	2,302	2,400
TOPIX Stock Index	31,410	20,617
TOPIX Stock Index Option	23	20
Yen Gov't Bond (10 Yr) Options	52,074	41,504
***TOKYO STOCK EXCHANGE**	**222,131**	**211,634**
Raw Sugar	348,140	171,158
***TOKYO SUGAR EXCHANGE**	**348,140**	**171,158**
Dried Cocoon	31,988	18,374
***TOYAHASHI DRIED COCOON EXCH**	**31,988**	**18,374**
Raw Silk	12,759	15,223
***YOKOHAMA RAW SILK EXCHANGE**	**12,759**	**15,223**

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request.